

Monthly Report May 2019

In May the total traded volume increased by 2,97% to 1 948 251,5 MWh compared to 1 892 144,6 MWh in April. The average daily traded volume was 62 846,8 MWh. The highest daily traded volume was 71 684,1 MWh on 18.5.2019. delivery day. The number of admitted members was 56 in the examined month.

List of the Members

Founder members

- ALPIQ ENERGY SE
- CEZ, a.s.
- Danske Commodities A/S
- ELMŰ-ÉMÁSZ Energiakereskedő Kft.
- GEN-I, trgovanje in prodaja električne energije, d.o.o.
- Holding Slovenske Elektranne d.o.o.
- JAS Budapest Zrt.
- Matrai Eromu ZRt.
- MVM Partner ZRt.
- Statkraft Markets GmbH
- Uniper Global Commodities SE

Admitted members

- AXPO Solutions AG
- AYEN ENERGIJA d.o.o.
- BC-Energiakereskedő Kft.
- Budapesti Eromu Zrt.
- Centrica Energy Trading A/S
- CHP-EROMU Kft.
- Citigroup Global Markets Limited
- E.ON Energiakereskedelmi Kft.
- EDF Trading Limited
- EDS International SK
- Ekologicke Zdroje Energie s.r.o.
- Enel Global Trading S.p.A.
- Energi Danmark A/S
- ENERGIEALLIANZ Austria GmbH
- Energo-pro Trading JSC
- Energy Financing Team (Switzerland) AG, organizational unit, Praha, Cz
- Energy Supply EOOD
- EP Commodities, a.s.
- EPS Trgovanje, d.o.o.
- EVN Trading South East Europe EAD
- Ezpada s.r.o.
- Freepoint Commodities Europe LLP
- Gazprom Marketing & Trading Ltd
- GDF Suez Trading SAS
- Greek Environmental & Energy Network Societe Anonyme
- Greenergy-Trade Kft.
- HEP d.d.
- Interenergo d.o.o.
- ISD Power Kft.
- LE Trading a.s.
- MAVIR ZRt.
- MET Austria Energy Trade GmbH
- Monsson Trading S.R.L.
- OAM Ozdi Acelmuevek Kft.
- OMV Gas Marketing & Trading GmbH
- Petrol d.d., Ljubljana
- PPD energija, trgovanje z energijo d.o.o.
- RWE Supply & Trading GmbH
- SINERGY Energiakereskedő Kft.
- Slovenske elektrarne, a.s.
- TINMAR ENERGY SA
- Trailstone GmbH
- Vattenfall Energy Trading GmbH
- VERBUND AG
- VPP ENERGY Eromu-uzemelteto es Kereskedelmi Zrt.

HUPX Day-Ahead Market

Description	4/2019	5/2019	Change	
HUPX Base Average Price (EUR/MWh)*	46,47	42,12	-4,35	-9,36%
HUPX Peak Average Price (EUR/MWh)*	49,86	44,51	-5,35	-10,73%
HUPX Base Trimmed Mean Price (EUR/MWh)**	46,75	42,49	-4,26	-9,10%
HUPX Peak Trimmed Mean Price (EUR/MWh)**	50,13	44,92	-5,21	-10,40%
OTC Base Trimmed Mean Price (EUR/MWh)**	46,53	42,88	-3,65	-7,84%
OTC Peak Trimmed Mean Price (EUR/MWh)**	N/A	N/A	N/A	N/A
Trimmed Diff. BL. HUPX↔OTC	0,10	0,41	0,31	299,67%
Trimmed Diff. PL. HUPX↔OTC	N/A	N/A	N/A	N/A

Highest Traded Price (EUR/MWh)	84,20	75,02	-9,18	-10,90%
Lowest Traded Price (EUR/MWh)	0,02	0,95	0,93	4650,00%

Total Turnover (EUR)	89 163 664	82 082 984	-7 080 680	-7,94%
Average Daily Turnover (EUR)	2 972 122	2 647 838	-324 284	-10,91%
Max. Daily Turnover (EUR)	4 345 287	3 698 092	-647 195	-14,89%
Min. Daily Turnover (EUR)	1 672 748	1 428 880	-243 868	-14,58%

Description	4/2019	5/2019	Change	
Total Volume (MWh)	1 892 144,6	1 948 251,5	56 106,9	2,97%
Average Daily Traded Volume (MWh)	63 071,5	62 846,8	-224,7	-0,36%
Highest Daily Traded Volume (MWh)	76 812,9	71 684,1	-5 128,8	-6,68%
Lowest Daily Traded Volume(MWh)	52 023,9	55 826,1	3 802,2	7,31%
Highest Hourly Traded Volume (MWh)	3 790,8	3 608,2	-182,6	-4,82%
Lowest Hourly Traded Volume(MWh)	1 646,1	1 812,9	166,8	10,13%
Average Hourly Traded Volume (MWh)	2 628,0	2 618,6	-9,4	-0,36%

DAM - Weekdays	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	63 966,7	62 112,0	-1 854,7	-2,90%
DAM - Weekend	01-24 (Baseload)	01-24 (Baseload)		
Average Daily Traded Volume (MWh)	60 609,6	64 959,3	4 349,7	7,18%

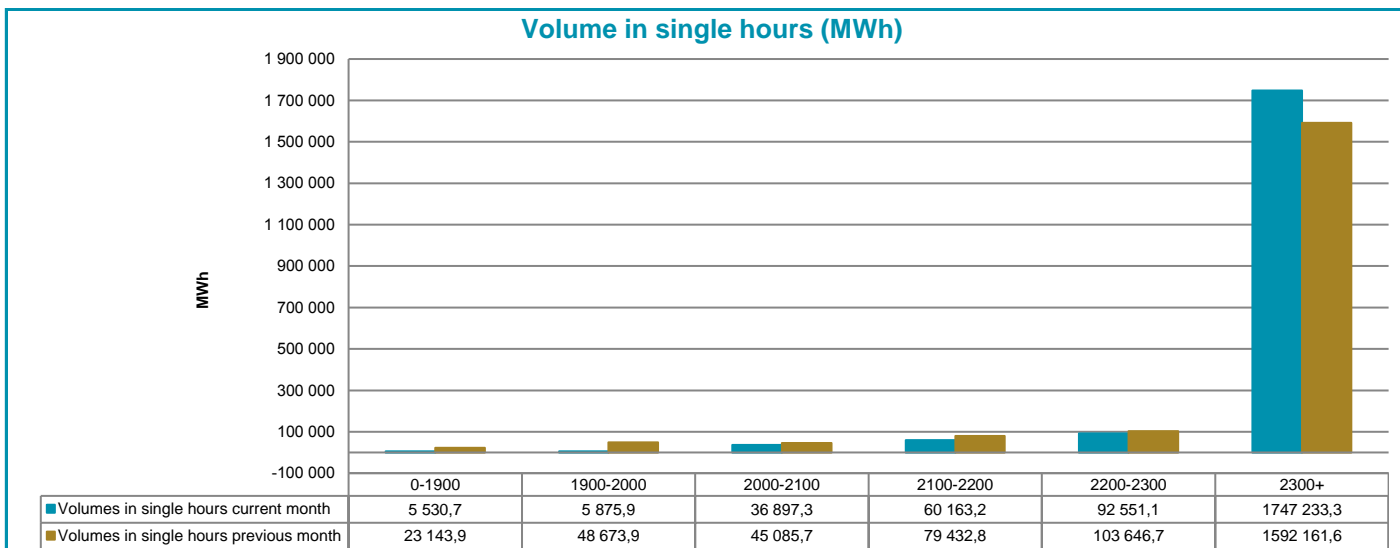
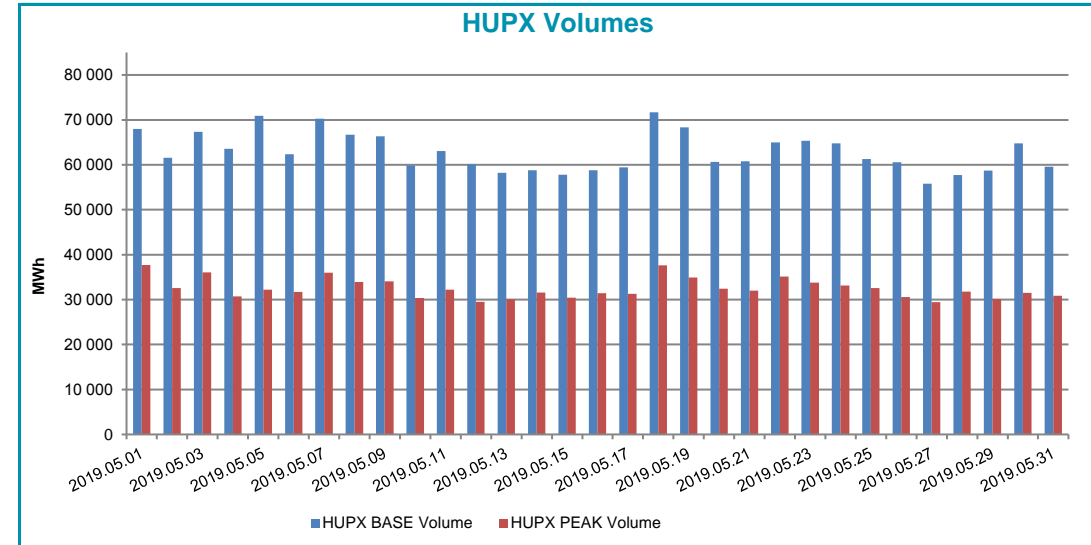
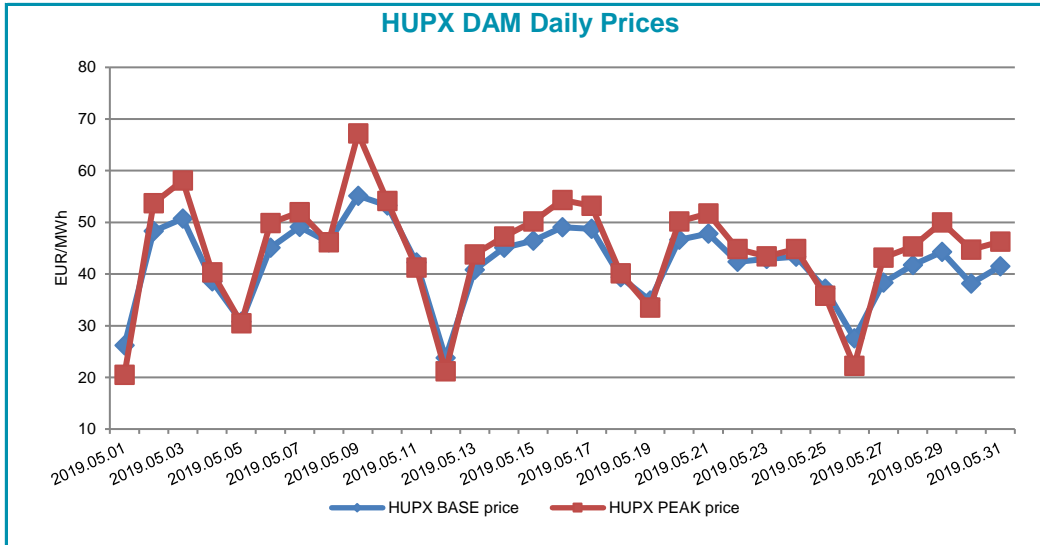
DAM - Weekdays	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	33 547,0	32 500,8	-1 046,2	-3,12%
DAM - Weekend	09-20 (Peakload)	09-20 (Peakload)		
Average Daily Traded Volume (MWh)	32 070,0	32 545,8	475,8	1,48%

Note:

*The average price contains all the hourly prices in the examined periods.

**Trimmed Mean is a special average which shows monthly mean prices considering all prices except for the two lowest and the two highest. We applied this indicator to avoid from distortion of the results. Mean is very sensitive to extreme values.

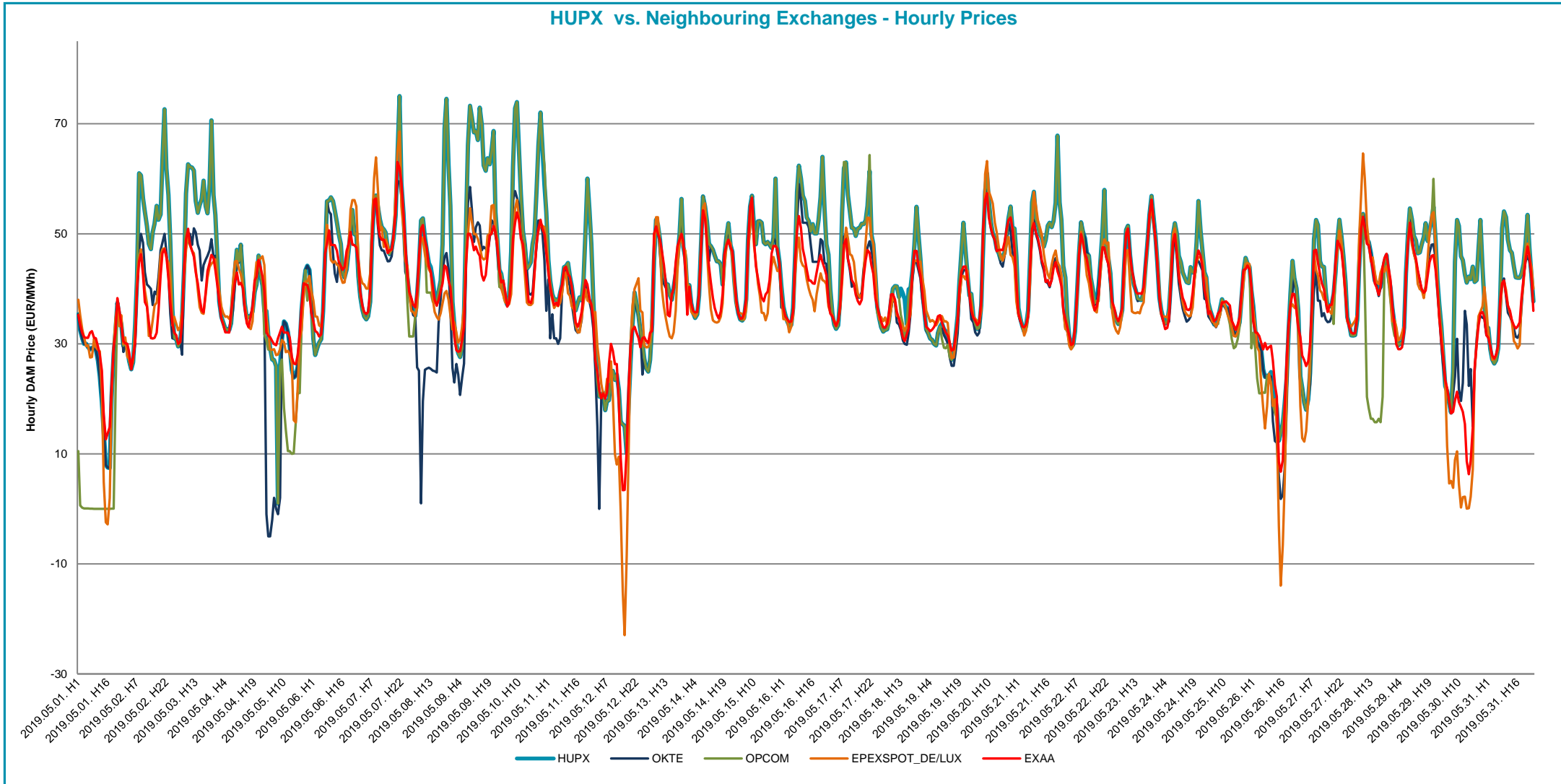
Prices and volumes



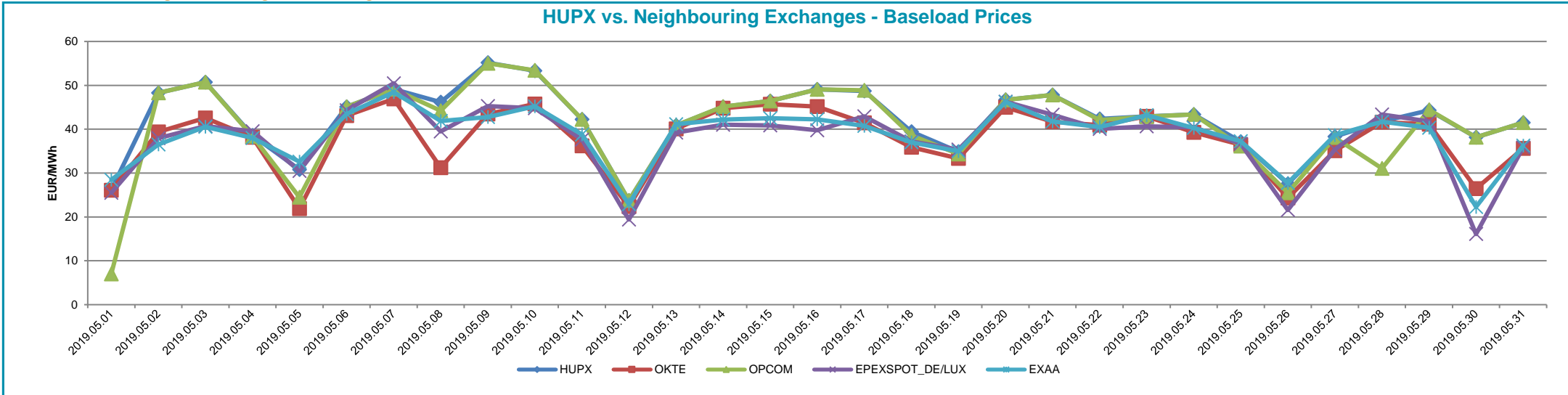
Note:

The bar chart shows the traded volumes in single hours in the examined period (01/05/2019-31/05/2019). We categorized the results according to the traded volume of each hour. Compared to the previous month, the distribution of executed volumes shows changes in the traded volumes: the ratio of the range 0-1900 MWh, 1900-2000 MWh, 2000-2100 MWh, 2100-2200 MWh and 2200-2300 MWh decreased, while the ratio increased regarding the 2300+ MWh.

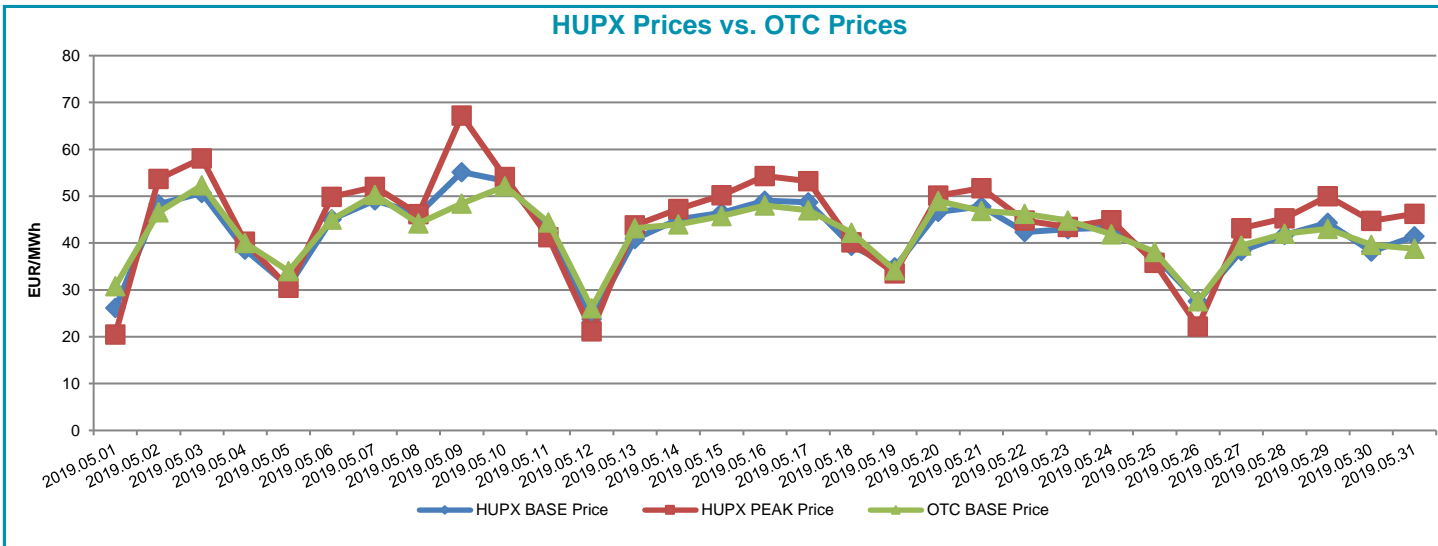
HUPX vs. Neighbouring Exchanges - Hourly Prices



HUPX vs. Neighbouring Exchanges - Baseload Prices



HUPX vs. OTC



Trimmed Diff. BL.	HUPX↔OTC	0,41
Trimmed Diff. PL.	HUPX↔OTC	N/A

Average of aggregated OFFERS/BIDS 01/05/2019-31/05/2019

Data shown in the table reflects the average hourly aggregated maximum sell and buy volumes, not considering price steps.

Hour	Offers	Bids	Index volumes
H1	3 457,3	4 189,3	2 586,1
H2	3 573,4	4 156,4	2 596,0
H3	3 572,9	4 042,5	2 561,7
H4	3 550,0	3 986,6	2 536,5
H5	3 500,3	3 957,5	2 476,0
H6	3 445,7	3 966,0	2 423,2
H7	3 396,9	3 957,0	2 495,3
H8	3 388,6	4 127,9	2 565,6
H9	3 394,4	4 292,7	2 651,4
H10	3 436,1	4 401,6	2 683,8
H11	3 524,0	4 479,4	2 757,3
H12	3 533,9	4 524,5	2 789,1
H13	3 441,9	4 541,3	2 786,1
H14	3 472,6	4 505,7	2 766,4
H15	3 492,9	4 478,5	2 771,5
H16	3 475,7	4 421,4	2 722,1
H17	3 458,4	4 416,0	2 700,5
H18	3 426,8	4 321,7	2 632,2
H19	3 454,8	4 245,2	2 629,3
H20	3 419,5	4 278,3	2 622,5
H21	3 257,4	4 340,5	2 597,5
H22	3 447,4	4 217,3	2 602,4
H23	3 245,8	4 024,4	2 401,4
H24	3 416,9	4 058,5	2 492,9
Σ	82 783,9	101 930,4	62 846,8

Base	
MIN (offer)	3 245,8
MAX (offer)	3 573,4
MIN (bid)	3 957,0
MAX (bid)	4 541,3
Average (offer)	3 449,3
Average (bid)	4 247,1

Peak	
MIN (offer)	3 394,4
MAX (offer)	3 533,9
MIN (bid)	4 245,2
MAX (bid)	4 541,3
Average (offer)	3 460,9
Average (bid)	4 408,9

Aggregated OFFERS/BIDS 01/05/2019-31/05/2019

Data shown in the table reflects hourly aggregated maximum sell and buy volumes, not considering price steps.

Hour	Offers	Bids	Index volumes
H1	107 176,8	129 868,7	80 170,0
H2	110 776,6	128 849,6	80 475,4
H3	110 761,1	125 318,2	79 411,8
H4	110 051,3	123 585,1	78 631,0
H5	108 509,3	122 683,9	76 755,1
H6	106 818,2	122 946,4	75 118,1
H7	105 304,8	122 666,6	77 352,9
H8	105 047,8	127 965,6	79 533,4
H9	105 227,6	133 075,0	82 194,2
H10	106 520,1	136 449,5	83 197,7
H11	109 243,1	138 861,3	85 476,0
H12	109 552,2	140 261,0	86 461,3
H13	106 699,1	140 779,4	86 370,4
H14	107 651,6	139 676,8	85 759,8
H15	108 278,5	138 833,7	85 917,1
H16	107 746,3	137 062,7	84 386,6
H17	107 211,7	136 897,1	83 715,6
H18	106 230,8	133 971,4	81 598,4
H19	107 098,9	131 602,5	81 508,3
H20	106 005,5	132 628,4	81 298,6
H21	100 980,7	134 555,2	80 521,1
H22	106 867,9	130 736,5	80 675,2
H23	100 619,8	124 756,3	74 443,3
H24	105 922,4	125 812,9	77 280,2
Σ	2 566 302,1	3 159 843,8	1 948 251,5

Base	
MIN (offer)	100 619,8
MAX (offer)	110 776,6
MIN (bid)	122 666,6
MAX (bid)	140 779,4
Average (offer)	106 929,3
Average (bid)	131 660,2

Peak	
MIN (offer)	105 227,6
MAX (offer)	109 552,2
MIN (bid)	131 602,5
MAX (bid)	140 779,4
Average (offer)	107 288,8
Average (bid)	136 674,9

HUPX DAM

Traded Volume By Portfolios

